

Report Date: December 11, 2020 5:36 PM
Page 1 of 1

Deal Type : CALL
Deal Activity : Purchasing / Lending

Tenure	1W		1Y		2M		2W		3M		6W		O/N		Total Volume
Deal Nature	CALL		CALL		CALL		CALL		CALL		CALL		CALL		
Value Date	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	Amount	wt.avg.	
01/10/2020	0		0		0		0		3,419	6.75	0		2,900	7.10	6,319
02/10/2020	0		0		0		1,250	6.70	4,881	6.75	0		6,300	7.15	12,431
05/10/2020	2,000	6.65	0		0		500	6.65	6,207	6.50	100	9.25	3,150	6.94	11,957
06/10/2020	0		0		0		0		4,783	6.50	0		4,410	7.14	9,193
07/10/2020	2,900	6.83	3,992	7.04	0		0		1,290	6.75	0		1,750	6.96	9,932
08/10/2020	1,500	6.75	0		4,885	6.70	3,500	6.76	0		0		4,850	7.09	14,735
09/10/2020	900	6.60	4,290	7.05	0		0		0		0		1,500	6.28	6,690
12/10/2020	0		4,940	7.07	0		0		0		0		3,000	6.85	7,940
13/10/2020	0		993	7.06	0		0		0		0		10,200	6.57	11,193
14/10/2020	0		0		4,917	6.70	0		0		0		8,550	6.40	13,467
15/10/2020	12,200	6.10	0		0		0		0		0		3,385	6.49	15,585
16/10/2020	0		0		0		0		0		0		700	7.20	700
19/10/2020	0		0		0		0		0		0		1,000	7.20	1,000
20/10/2020	0		0		0		0		0		0		110	7.10	110
21/10/2020	0		0		0		0		0		0		50	7.00	50
22/10/2020	0		0		0		2,200	7.25	0		0		448	6.94	2,648
23/10/2020	0		0		0		500	7.25	0		0		3,317	7.16	3,817
26/10/2020	0		0		0		0		0		0		150	7.00	150
27/10/2020	0		0		0		0		0		0		1,600	7.75	1,600
28/10/2020	0		0		0		0		0		0		2,640	7.66	2,640
29/10/2020	0		0		0		0		0		0		6,350	7.32	6,350
															138,507